

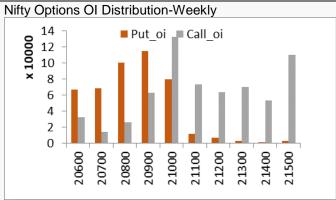
Daily Derivative Report

12TH Dec 2023

Nifty Futures	View
Nifty Active Futures	21084.00
Nifty Active Futures OI	1,16,20,400
Change in OI	-29050
Premium / Discount	87.00
Inference	Short Covering

Volatility	
India VIX Index	12.76
Nifty ATM Call IV	10.83
Nifty ATM Put IV	8.43
PCR Index Options	1.14
PCR F&O Total	0.92

BankNifty Futures \	/iew
BankNifty Active Futures	47492.00
BankNifty Active Futures OI	19,94,775
Change in OI	-35880
Premium / Discount	178.00
Inference	Long Unwinding



HIGHLIGHTS:

Nifty futures closed at 21084 yesterday on a positive note with 0.25% decrease in the open interest indicating Short Covering.

It closed at a premium of 87 points compared to its previous day's premium of 106 points.

Bank Nifty closed at 47492 yesterday on a negative note with a 1.77% decrease in open interest indicating Long Unwinding.

It closed at a premium of 178 points compared to its previous day's premium of 238 points.

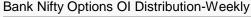
In Yesterday's Trading Session FII's

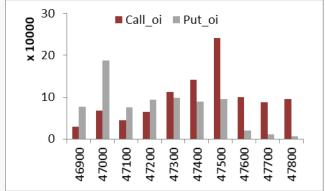
Sold Index Futures to the tune of 233 Cr, Sold Index Option worth 19523 Cr, Bought Stock Futures to the tune of 273 Cr, Net Sellers in the derivative segment to the tune of 19694 Cr.

In Cash Segment

FII Bought 1261 Cr & DII Sold 1033 Cr.

The India VIX index is at 12.76 vs 12.47, ATM CE IV 10.83 & PE IV 8.43





Index options PCR is at 1.14 vs 1.20 to its previous day closing.

Nifty Put options OI distribution shows that 20900 has the highest OI concentration followed by 20800 and 21000 which may act as support for current expiry.

Nifty Call options OI shows that 21000 has the highest OI followed by 21500 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 47000 has the highest OI concentration followed 46900 which may act as support for the current expiry.

BankNifty Call strike 47500 followed by 47200 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: BALRAMCHINI, DELTACORP, IBULHSGFIN, INDIACEM, NATIONALUM, SAIL & HINDCOPPER

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
ULTRACEMCO	9,673.35	2.66%	17,00,400	16.82%
CUMMINSIND	2,013.20	3.06%	39,19,200	10.98%
MOTHERSON	97.55	2.15%	10,15,22,900	9.60%
JINDALSTEL	725.25	5.07%	2,83,20,000	9.52%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
CANFINHOME	757.55	-4.73%	59,38,725	18.02%
INDIACEM	271.4	-0.31%	2,62,24,700	17.92%
HINDPETRO	363.05	-4.36%	4,22,49,600	10.19%
LALPATHLAB	2,577.50	-2.74%	10,98,000	8.67%



Nifty 50 Open Interest (OI) Dashboard

HIGHES	ST OPEN INTER	REST IN NIFT	<u> </u>	CKS CE & P	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
ADANIENT	3000	2003100	2879.4	2500	813600
ADANIPORTS	1100	3508000	1038.95	1000	2065600
APOLLOHOSP	5600	169000	5564.9	5000	152250
ASIANPAINT	3300	654200	3246.05	3200	292200
AXISBANK	1150	2543125	1123	1100	2445000
BAJAJ-AUTO	6500	150500	6172.15	6000	138500
BAJAJFINSV	1700	817500	1711.75	1700	234000
BAJFINANCE	8000	489750	7336.55	7000	251250
BHARTIARTL	1000	1911400	1005.85	1000	1300550
BPCL	480	2565000	467.05	400	2523600
BRITANNIA	5000	186600	4964.2	4700	75200
CIPLA	1300	1113450	1205.9	1200	1509300
COALINDIA	360	6575100	355.4	350	3756900
DIVISLAB	3800	485800	3686.35	3700	222600
DRREDDY	5800	444750	5491.6	5000	182625
EICHERMOT	4100	324100	4049.55	3700	179375
GRASIM	2100	307325	2090.75	2000	203300
HCLTECH	1400	1217300	1379.35	1300	577500
HDFCBANK	1700	2978250	1656.3	1600	2872100
HDFCLIFE	700	1390400	675.4	670	536800
HEROMOTOCO	4000	723600	3723.7	3700	446400
HINDALCO	520	3920000	524.6	520	2849000
HINDUNILVR	2600	1703100	2517.15	2500	632700
ICICIBANK	1000	2968000	1020.3	900	2878400
INDUSINDBK	1500	2108500	1527.85	1500	1421000

HIGHE	ST OPEN INTE	REST IN NIF	TY 50 - STO	CKS CE & P	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
INFY	1500	3160400	1494.4	1500	972800
ITC	460	13161600	454.6	450	5457600
JSWSTEEL	850	1239300	849.05	800	550800
KOTAKBANK	1900	1497200	1851.55	1800	864800
LT	3400	660000	3398.25	3000	380100
LTIM	5800	157200	5785.05	5200	79800
M&M	1700	1552950	1659.25	1600	697200
MARUTI	11000	707300	10593.15	10000	159500
NESTLEIND	26000	41560	25139.3	25000	37080
NTPC	300	8775000	288.35	260	3435000
ONGC	200	10883950	197.45	190	3157000
POWERGRID	240	5270400	231.7	225	4492800
RELIANCE	2500	4655250	2467.45	2400	2018500
SBILIFE	1500	566250	1465.25	1400	177750
SBIN	620	10273500	617.75	600	5997000
SUNPHARMA	1240	898100	1245.75	1240	900900
TATACONSUM	950	990000	953.75	900	591300
TATAMOTORS	800	6026325	724.65	710	4424625
TATASTEEL	135	22660000	130.85	125	10648000
TCS	3700	658700	3653.8	3400	587300
TECHM	1240	1202400	1238.2	1220	578400
TITAN	3600	449625	3644.55	3400	377250
ULTRACEMCO	9500	99400	9673.35	9000	109400
UPL	600	2988700	604.35	590	1320800
WIPRO	420	4584000	422.35	400	2920500

Participant wise Change in Open Interest for Today.

Inference:

FII	TODAY	PREV DAY	NET	Net 1 Day Ago	DII	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-2858	4503	53782	56640	INDEX FUT	-5815	321	23711	29526
INDEX CALL	-82335	44838	-89171	-6836	INDEX CALL	0	0	0	0
INDEX PUT	-32117	85720	-113487	-81370	INDEX PUT	0	6000	80499	80499
STK FUT	1732	1810	178190	176458	STK FUT	-1138	2411	-1897450	-1896312
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	10763	2253	-54026	-64789	INDEX FUT	-2090	-7077	-23467	-21377
INDEX CALL	266360	-138305	101938	-164422	INDEX CALL	-184025	93467	-12772	171253
INDEX CALL INDEX PUT	266360 43127	-138305 -106767	101938 237132	-164422 194005	INDEX CALL INDEX PUT	-184025 -11010	93467 15047	-12772 -204143	171253 -193133

Sold 2,858 Lots of Index Future, Sold 82,335 Lots of Index Calls, Sold 32,117 Lots of Index Puts, Bought 1,732 Lots of Stock Future,



Auto Stock	NO	DV - Expiry Day		,	As on Today		As Compa Day	ared to Pro	evious	Compare	ed With Exp	oiry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
APOLLOTYRE	427.4	11262500	0.78%	450.55	13882200	0.67%	-1.74%	2.16%	SB	5.42%	23.26%	LB
ASHOKLEY	183.15	69730000	0.19%	175.55	98305000	0.48%	0.37%	- 1.17%	SC	-4.15%	40.98%	SB
BAJAJ-AUTO	6090.55	2438250	0.69%	6138.4	2382500	0.55%	1.03%	2.76%	LB	0.79%	-2.29%	SC
BALKRISIND	2576.4	1602300	0.86%	2572.45	1677000	0.65%	-1.27%	0.07%	SB	-0.15%	4.66%	SB
BHARATFORG	1120.25	6684500	0.78%	1193.3	6516500	0.39%	1.37%	0.03%	LB	6.52%	-2.51%	SC
BOSCHLTD	21599.55	131100	0.52%	21889.75	146550	0.30%	1.22%	2.20%	LB	1.34%	11.78%	LB
EICHERMOT	3896.9	3126025	0.77%	4025.65	3286500	0.59%	-0.72%	1.45%	LU	3.30%	5.13%	LB
ESCORTS	3150.3	2017400	0.93%	3170.6	2754675	0.64%	0.80%	5.06%	LB	0.64%	36.55%	LB
EXIDEIND	284.75	16070400	0.83%	293.3	19846800	0.65%	1.17%	- 0.58%	SC	3.00%	23.50%	LB
HEROMOTOCO	3819.05	3441300	0.63%	3704.65	3771900	0.51%	-0.30%	1.09%	LU	-3.00%	9.61%	SB
M&M	1647.75	14615300	0.47%	1652.2	14930650	0.43%	-0.98%	0.21%	LU	0.27%	2.16%	LB
MARUTI	10608.7	2507850	0.38%	10541.75	2677350	0.49%	-0.72%	1.41%	SB	-0.63%	6.76%	SB
MOTHERSON	92.05	92115400	0.71%	96.95	101522900	0.62%	2.05%	9.60%	LB	5.32%	10.21%	LB
MRF	111683	35030	0.87%	119050.45	35900	0.26%	0.93%	- 3.16%	SC	6.60%	2.48%	LB
TATAMOTORS	706.4	63680400	0.45%	720.8	63830025	0.53%	0.87%	1.84%	LB	2.04%	0.23%	LB
TVSMOTOR	1864.5	7212450	- 0.37%	1932.4	7218400	-0.13%	1.56%	0.07%	LB	3.64%	0.08%	LB
Banking Stock	NO	DV - Expiry Day	-	,	As on Today		As Com	pared to P	revious	Compare	ed With Exp	oiry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AUBANK	741.4	13099000	0.06%	739.75	13579000	0.14%	-0.10%	1.78%	SB	-0.22%	3.66%	SB
AXISBANK	1074.25	47699375	0.37%	1116.5	42082500	0.58%	-1.30%	- 2.00%	LU	3.93%	- 11.78%	SC
BANDHANBNK	226.1	76602500	0.88%	237.95	74507500	0.67%	0.38%	4.82%	LB	5.24%	-2.73%	SC
BANKBARODA	197.1	129454650	0.84%	215.2	127205325	0.58%	1.51%	- 3.14%	SC	9.18%	-1.74%	SC
CANBK	403.05	45886500	0.89%	446.7	52822800	0.25%	1.86%	- 0.05%	sc	10.83%	15.12%	LB
CUB	146.35	28630000	0.96%	156.7	30020000	0.32%	0.58%	- 1.59%	SC	7.07%	4.86%	LB
FEDERALBNK	147.35	99400000	0.71%	154.15	97670000	0.68%	-0.23%	2.35%	SB	4.61%	-1.74%	SC
HDFCBANK	1558.8	153888350	0.42%	1651	123099900	0.32%	-0.13%	- 1.27%	LU	5.91%	- 20.01%	sc
ICICIBANK	934.95	100315600	0.43%	1017.1	77841400	0.31%	0.62%	3.37%	SC	8.79%	22.40%	SC
IDFCFIRSTB	85.2	268905000	- 0.76%	87.35	301912500	0.46%	-0.80%	0.07%	SB	2.52%	12.27%	LB
INDUSINDBK	1466.1	22951500	0.56%	1521.85	19984500	0.39%	0.85%	0.92%	LB	3.80%	- 12.93%	sc
KOTAKBANK	1755.45	29614800	0.47%	1844.05	26614000	0.41%	0.30%	- 1.27%	SC	5.05%	10.13%	SC
PNB	77.6	261296000	0.77%	88.45	245520000	0.23%	2.20%	5.77%	SC	13.98%	-6.04%	SC
RBLBANK	234.6	50832500	0.92%	276.7	63675000	0.54%	3.36%	0.09%	LB	17.95%	25.26%	LB
SBIN	564.75	118870500	0.52%	614.25	97921500	0.57%	0.02%	2.39%	LB	8.76%	- 17.62%	sc



CapGood Stock	NO	V - Expiry Day	1		As on Today		As Com	pared to P	revious	Compare	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABB	4419.75	1135875	0.42%	4786.85	1079875	0.52%	0.84%	-2.10%	SC	8.31%	-4.93%	SC
ASTRAL	1949.7	3045733	0.62%	1950.6	2931596	0.36%	1.13%	-2.56%	SC	0.05%	-3.75%	SC
BEL	145.9	74020200	0.48%	161.25	70138500	0.62%	1.57%	2.07%	LB	10.52%	-5.24%	SC
BHEL	170.45	95875500	0.94%	179.65	96201000	0.56%	1.67%	0.18%	LB	5.40%	0.34%	LB
CROMPTON	284.95	11970000	0.81%	297.75	12236400	0.59%	-0.57%	1.83%	SB	4.49%	2.23%	LB
CUMMINSIND	1909.1	3701700	0.39%	2001.2	3919200	0.60%	2.66%	10.98%	LB	4.82%	5.88%	LB
DIXON	5510.6	1258500	0.85%	6372.65	1175900	0.34%	6.84%	0.64%	LB	15.64%	-6.56%	SC
HAL	2379.8	6794700	0.40%	2791.75	6991800	0.61%	2.13%	0.17%	LB	17.31%	2.90%	LB
HAVELLS	1302.65	5928500	0.64%	1345	6014000	0.51%	0.15%	-0.50%	SC	3.25%	1.44%	LB
LT	3109.2	9276900	0.58%	3385.8	9347700	0.37%	0.22%	-1.50%	SC	8.90%	0.76%	LB
POLYCAB	5267.9	2269700	0.09%	5691.95	2186200	0.34%	4.50%	2.34%	LB	8.05%	-3.68%	sc
SIEMENS	3657.6	2184200	0.66%	3886.25	2239850	0.57%	1.54%	-0.69%	SC	6.25%	2.55%	LB
VOLTAS	827.95	8613600	0.82%	852.65	10222800	0.62%	-0.33%	0.88%	SB	2.98%	18.68%	LB
Cement Stock	NO	V - Expiry Day	1		As on Today	1	As Com	pared to P	revious	Compare	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ACC	1875.55	5155200	0.90%	2179.2	4590300	0.33%	1.94%	-0.87%	SC	16.19%	- 10.96%	SC
AMBUJACEM	439.25	56113200	0.75%	504	54356400	0.67%	1.95%	-0.39%	SC	14.74%	-3.13%	SC
DALBHARAT	2217.55	2526250	0.98%	2345.95	2662750	0.69%	0.63%	3.64%	LB	5.79%	5.40%	LB
GRASIM	2005.45	10363075	0.80%	2084.05	9519475	0.32%	0.68%	-0.38%	SC	3.92%	-8.14%	SC
INDIACEM	251.35	24009100	0.99%	269.5	26224700	0.71%	-0.59%	17.92%	SB	7.22%	9.23%	LB
JKCEMENT	3643.55	575750	0.11%	3840.75	585250	0.65%	1.12%	5.78%	LB	5.41%	1.65%	LB
RAMCOCEM	993.9	2522800	0.78%	1031.45	3157750	0.66%	1.22%	0.79%	LB	3.78%	25.17%	LB
SHREECEM	26741.75	163000	0.64%	28302.6	164500	0.32%	2.29%	1.08%	LB	5.84%	0.92%	LB
ULTRACEMCO	9003.65	1238900	0.41%	9670.9	1700400	0.03%	2.73%	16.82%	LB	7.41%	37.25%	LB
Chemicals Stock	NO	V - Expiry Day	,		As on Today		As Com	pared to P	revious	Compare	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AARTIIND	554.35	13695000	0.60%	572.9	12500000	0.64%	0.62%	0.01%	LB	3.35%	-8.73%	SC
ATUL	6598.85	228825	0.79%	6795.65	231150	0.41%	0.70%	3.70%	LB	2.98%	1.02%	LB
CHAMBLFERT	318.25	12036500	0.55%	348.15	14320300	0.80%	1.83%	4.10%	LB	9.40%	18.97%	LB
COROMANDEL	1163.15	973700	-0.20%	1244.25	1428700	-0.26%	1.59%	-0.78%	SC	6.97%	46.73%	LB
DEEPAKNTR	2196.1	2228100	0.86%	2223.15	2582400	0.62%	0.36%	-0.07%	SC	1.23%	15.90%	LB
GNFC	686.85	7849400	0.95%	724.15	8044400	0.54%	0.78%	0.00%	LU	5.43%	2.48%	LB
NAVINFLUOR	3701.1	715650	0.52%	3801	794100	0.57%	-0.05%	-0.75%	LU	2.70%	10.96%	LB
PIIND	3770.9	1559250	0.80%	3869.45	1638250	0.66%	0.68%	2.57%	LB	2.61%	5.07%	LB
TATACHEM	970.45	11108900	-1.58%	1018.05	11851400	0.44%	2.13%	-0.08%	SC	4.90%	6.68%	LB
UPL	570.65	29507400	0.47%	602.4	30101500	0.32%	2.94%	-2.20%	SC	5.56%	2.01%	LB



Finance Stock	NC	V - Expiry Day			As on Today		AS COM	pared to P Day	evious	Compare	ed With Exp	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABCAPITAL	168	61414200	1.01%	165.45	73396800	0.39%	1.38%	-0.33%	SC	-1.52%	19.51%	SB
BAJAJFINSV	1673.5	8246000	0.74%	1702.8	9061500	0.53%	-0.43%	2.77%	SB	1.75%	9.89%	LB
BAJFINANCE	7121.9	7090875	0.78%	7292.75	7109500	0.60%	-0.20%	1.31%	SB	2.40%	0.26%	LB
CANFINHOME	781.1	3883425	0.32%	755.65	5938725	0.25%	-4.40%	18.02%	SB	-3.26%	52.92%	SB
CHOLAFIN	1117.45	12431250	0.78%	1175.2	11660000	0.38%	0.73%	-4.12%	sc	5.17%	-6.20%	SC
HDFCAMC	2969.55	2495100	0.04%	2976.1	2787000	0.59%	-0.37%	-0.52%	LU	0.22%	11.70%	LB
HDFCLIFE	690.75	15007300	0.47%	672.5	16545100	0.43%	0.19%	-0.31%	sc	-2.64%	10.25%	SB
IBULHSGFIN	204.15	59466000	1.05%	199.6	57584100	0.30%	-0.70%	-1.86%	LU	-2.23%	-3.16%	LU
ICICIGI	1480	2590000	0.61%	1447	2860000	0.48%	-0.17%	2.88%	SB	-2.23%	10.42%	SB
ICICIPRULI	562.6	9744000	0.72%	537.45	11865000	0.39%	-1.12%	1.96%	SB	-4.47%	21.77%	SB
IDFC	118.45	71325000	0.46%	121.2	75385000	0.62%	-0.90%	0.02%	SB	2.32%	5.69%	LB
L&TFH	148.25	50179652	0.78%	153.3	54985226	0.55%	-0.33%	0.06%	SB	3.41%	9.58%	LB
LICHSGFIN	491.15	23120000	0.47%	529.8	20686000	0.42%	-0.47%	-3.70%	LU	7.87%	- 10.53%	SC
M&MFIN	274.3	29426000	-0.36%	270.75	33288000	0.17%	-0.91%	0.47%	SB	-1.29%	13.12%	SB
MANAPPURAM	164.4	64968000	0.73%	166.1	69480000	0.63%	1.37%	0.09%	LB	1.03%	6.94%	LB
MFSL	1019.2	6759200	0.69%	1036.7	6167200	0.35%	0.09%	-1.72%	SC	1.72%	-8.76%	SC
MUTHOOTFIN	1481.9	6269450	-3.95%	1445	6755650	0.11%	0.30%	-0.48%	SC	-2.49%	7.76%	SB
PEL	926.45	11270250	0.88%	910.6	12276000	0.60%	-0.90%	1.91%	SB	-1.71%	8.92%	SB
PFC	334.9	53378125	0.16%	389.55	55377625	0.37%	1.29%	-1.03%	SC	16.32%	3.75%	LB
RECLTD	348.7	42252000	0.13%	408.35	41028000	0.43%	0.72%	0.44%	LB	17.11%	-2.90%	SC
SBICARD	739.15	13372000	0.54%	755.8	16908000	0.36%	-0.55%	2.40%	SB	2.25%	26.44%	LB
SBILIFE	1435.25	6415500	0.82%	1460.6	5943750	0.32%	-0.31%	-2.94%	LU	1.77%	-7.35%	SC
SHRIRAMFIN	2007.2	6742200	0.62%	2047.1	6940800	0.56%	0.76%	3.01%	LB	1.99%	2.95%	LB
FMCG Stock	NC	V - Expiry Day	1		As on Today		As Com	pared to P	revious	Compare	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff	Day Diff OI	Build	Diff	Diff OI	Build
ASIANPAINT	3119.9	4996400	0.77%	3233	5671600	0.40%	Price 0.03%	0.03%	Up LB	2.63%	13.51%	Up LB
BALRAMCHIN	473.05	9000000	0.90%	397	13156800	0.38%	1.09%	-3.11%	SC	-16.08%	46.19%	SB
BATAINDIA	1617.85	1819875	-0.23%	1668.8	1835250	0.26%	0.33%	2.51%	LB	3.15%	0.84%	LB
BERGEPAINT	574.4	7636200	0.58%	576.5	9639960	0.15%	-0.42%	2.13%	SB	0.37%	26.24%	LB
BRITANNIA	4852.65	1922200	0.76%	4944.15	1768800	0.41%	0.04%	0.05%	LB	1.89%	-7.98%	SC
COLPAL	2196.2	3956750	-0.46%	2286.4	4111800	0.36%	-0.32%	-2.47%	LU	4.11%	3.92%	LB
DABUR	538.05	19463750	0.65%	550.5	18006250	0.33%	0.55%	-0.68%	SC	2.31%	-7.49%	SC
GODREJCP	1008.2	8542000	0.79%	1043.1	8741000	0.33%	2.11%	-0.10%	SC	3.46%	2.33%	LB
HINDUNILVR	2545.55	8814600	0.59%	2503.65	11015700	0.54%	-0.74%	4.32%	SB	-1.65%	24.97%	SB
INDIAMART	2604.05	898200	0.84%	2678.2	1432500	0.64%	0.03%	-3.10%	SC	2.85%	59.49%	LB
ITC	435.8	63524800	0.68%	452.45	76204800	0.48%	0.73%	-0.08%	SC	3.82%	19.96%	LB
JUBLFOOD	560.85	22332500	-1.05%	560.55	22611250	-0.04%	0.14%	-2.09%	SC	-0.05%	1.25%	SB
MARICO	538.65	10328400	0.37%	540.65	11494800	0.50%	1.91%	0.50%	LB	0.37%	11.29%	LB
MCDOWELL-N	1048.85	8745800	0.84%	1047.6	9713900	0.54%	0.22%	0.30 %	LB	-0.12%	11.07%	SB
NESTLEIND	24236.15	340440	0.87%	25043.45	371840	0.34%	1.02%	-0.82%	SC	3.33%	9.22%	LB
PIDILITIND	2552.35	2292250	0.87%	2545.55	2525500	0.38%	-0.63%	1.00%	SB	-0.27%	10.18%	SB
TATACONSUM	940.75	9316800	0.64%	950.45	8799300	0.35%	0.41%	0.31%	LB	1.03%	-5.55%	SC
TITAN	3490.6	4754925	0.54%	3630.5	4778050	0.39%	-0.11%	0.86%	SB	4.01%	0.49%	LB





UBL 1646.8 3046400 0.75% 1749.8 2948400 0.35% 1.46% -1.58% SC 6.25% -3.22%

INDEX	NOV - Expiry Day			As on Today			As Compared to Previous Day			Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BANKNIFTY	44481.75	2597820	0.56%	47314.25	2407680	0.38%	0.11%	0.92%	LB	6.37%	-7.32%	SC
FINNIFTY	20054.65	67880	0.69%	21214.7	71360	0.30%	0.00%	5.62%	LB	5.78%	5.13%	LB
MIDCPNIFTY	9684	614775	0.02%	10016.55	536025	0.37%	0.42%	7.75%	LB	3.43%	- 12.81%	SC
NIFTY	20133.15	10715200	0.68%	20997.1	13343850	0.42%	0.13%	0.35%	LB	4.29%	24.53%	LB
Infra Stock	NOV - Expiry Day			As on Today			As Compared to Previous Day			Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ADANIENT	2358.55	11430600	0.91%	2855.8	12207600	0.83%	1.19%	3.95%	LB	21.08%	6.80%	LB
ADANIPORTS	825.5	53001600	0.85%	1031.9	50701600	0.68%	0.87%	2.16%	LB	25.00%	-4.34%	SC
CONCOR	776	5442000	0.53%	844.6	6489000	0.43%	0.17%	3.28%	SC	8.84%	19.24%	LB
GMRINFRA	59.8	124155000	0.92%	73.1	208271250	0.27%	6.10%	- 6.71%	SC	22.24%	67.75%	LB
INDIGO	2705.35	6260400	0.54%	2925.55	5958900	0.41%	0.95%	1.54%	SC	8.14%	-4.82%	SC
IRCTC	705.75	12711125	0.54%	762.1	15949500	0.51%	1.67%	3.44%	SC	7.98%	25.48%	LB
Media Stock	NOV - Expiry Day			As on Today			As Compared to Previous Day			Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
PVRINOX	1717.6	5734223	0.60%	1769.85	5459091	0.40%	1.43%	- 1.33%	SC	3.04%	-4.80%	SC
SUNTV	674.4	7024500	0.88%	673.15	8068500	0.65%	0.23%	- 0.32%	SC	-0.19%	14.86%	SB
ZEEL	253.1	110745000	1.07%	285.9	103527000	0.47%	2.49%	- 2.18%	SC	12.96%	-6.52%	SC
Metals Stock	NOV - Expiry Day			As on Today			As Compared to Previous Day			Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
COALINDIA	342.15	54442500	0.83%	353.65	56458500	0.49%	0.75%	- 0.54%	SC	3.36%	3.70%	LB
HINDALCO	515.65	35019600	0.84%	522.4	40486600	0.42%	0.39%	2.06%	LB	1.31%	15.61%	LB
HINDCOPPER	173.05	30347800	1.30%	182.85	46655900	0.44%	-1.80%	3.07%	LU	5.66%	53.74%	LB
JINDALSTEL	670.8	24882500	0.82%	719.25	28320000	0.83%	4.81%	9.52%	LB	7.22%	13.81%	LB
JSWSTEEL	801.1	15493950	0.59%	845.1	14844600	0.47%	0.69%	0.42%	LB	5.49%	-4.19%	SC
NATIONALUM	92	71985000	0.87%	98	85567500	0.10%	0.56%	- 2.75%	SC	6.52%	18.87%	LB
NMDC	181.5	80968500	0.36%	184.8	85464000	0.57%	0.65%	- 0.31%	SC	1.82%	5.55%	LB
SAIL	92.3	137232000	0.60%	100.8	165296000	0.30%	2.75%	3.05%	SC	9.21%	20.45%	LB
TATASTEEL	127.9	175868000	0.70%	130.05	208928500	0.62%	0.66%	3.20%	LB	1.68%	18.80%	LB
VEDL	233.35	77710700	0.49%	248.55	87324000		1.53%		LB	6.51%		LB



OIL & GAS Stock	NO	NOV - Expiry Day			As on Today			As Compared to Previous Day			Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
BPCL	435.7	27538200	0.68%	465.5	36039600	0.33%	-1.05%	7.39%	SB	6.84%	30.87%	LB	
GAIL	131.9	166278375	0.91%	141.05	160806675	0.32%	0.50%	-1.59%	SC	6.94%	-3.29%	SC	
GUJGASLTD	433.15	7016250	0.48%	441.1	7312500	0.66%	0.18%	-2.32%	sc	1.84%	4.22%	LB	
HINDPETRO	347.4	40899600	0.39%	360.85	42249600	0.61%	-4.41%	10.19%	SB	3.87%	3.30%	LB	
IGL	389.1	15334000	0.45%	401.85	18326000	0.63%	0.19%	0.80%	LB	3.28%	19.51%	LB	
IOC	111.75	135534750	0.27%	117.5	143773500	0.43%	-1.09%	1.34%	SB	5.15%	6.08%	LB	
MGL	1041.35	1488000	0.31%	1178.9	2430400	0.53%	2.00%	9.16%	LB	13.21%	63.33%	LB	
ONGC	194.95	43143100	0.56%	197.8	56833700	-0.18%	0.94%	2.56%	LB	1.46%	31.73%	LB	
PETRONET	202.8	44964000	0.81%	210.9	45318000	0.38%	0.43%	-2.00%	sc	3.99%	0.79%	LB	
RELIANCE	2377.45	45870750	0.80%	2459.35	45184000	0.33%	0.15%	-1.08%	sc	3.44%	-1.50%	SC	
Pharma Stock	Pharma Stock NOV - Expiry Day		As on Today			As Compared to Previous			Compared With Expiry Day				
	Price	OI	Basis	Price	OI	Basis	Diff Price	Day Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ABBOTINDIA	23805.15	71320	0.88%	23046.55	105680	0.33%	0.82%	-3.61%	SC	-3.19%	48.18%	SB	
ALKEM	4723.55	668000	- 0.10%	4725.25	593600	0.56%	-1.48%	-2.08%	LU	0.04%	- 11.14%	SC	
APOLLOHOSP	5528.95	2058625	0.71%	5547.35	1669625	0.32%	-0.14%	-0.68%	LU	0.33%	-	SC	
AUROPHARMA	1041.55	19648200	0.99%	1004.45	21227800	0.61%	-1.27%	2.37%	SB	-3.56%	18.90% 8.04%	SB	
BIOCON	238.3	34345000	0.80%	240.05	37065000	0.42%	0.44%	0.58%	LB	0.73%	7.92%	LB	
CIPLA	1212.3	11142300	0.39%	1202.3	10635300	0.30%	-1.38%	1.62%	SB	-0.82%	-4.55%	LU	
DIVISLAB	3788.7	2534800	0.81%	3670.5	2840400	0.43%	-0.31%	1.20%	SB	-3.12%	12.06%	SB	
DRREDDY	5788.15	2951375	0.53%	5473.5	2812625	0.33%	-5.04%	1.99%	SB	-5.44%	-4.70%	LU	
GLENMARK	779.95	10896025	0.87%	819.1	12805675	0.45%	2.91%	1.63%	LB	5.02%	17.53%	LB	
GRANULES	399.55	9714000	0.89%	385.35	10620000	0.65%	-0.80%	-2.34%	LU	-3.55%	9.33%	SB	
IPCALAB	1132.95	1877200	- 1.15%	1108.85	2006550	0.02%	-0.93%	2.18%	SB	-2.13%	6.89%	SB	
LALPATHLAB	2697.8	842100	0.74%	2561.75	1098000	0.61%	-2.91%	8.67%	SB	-5.04%	30.39%	SB	
LAURUSLABS	380.85	10652200	0.81%	390.75	12629300	0.33%	1.85%	-0.26%	sc	2.60%	18.56%	LB	
LUPIN	1280.9	8244150	0.52%	1229.65	10197450	0.60%	-0.78%	0.82%	SB	-4.00%	23.69%	SB	
METROPOLIS	1703.15	1100800	0.78%	1645.85	1075200	0.43%	-0.47%	1.05%	SB	-3.36%	-2.33%	LU	
SUNPHARMA	1225.85	16603300	0.44%	1241.4	16235100	0.35%	0.45%	-0.64%	sc	1.27%	-2.22%	SC	
SYNGENE	752.2	4695000	0.86%	712.65	5742000	0.59%	-1.45%	2.17%	SB	-5.26%	22.30%	SB	
TORNTPHARM	2126.55	1593500	0.51%	2078.35	1648000	0.32%	1.21%	0.18%	LB	-2.27%	3.42%	SB	
ZYDUSLIFE	637.55	6004800	0.85%	633.6	6967800	0.63%	-0.78%	1.45%	SB	-0.62%	16.04%	SB	
Power Stock	NO	OV - Expiry Day			As on Today			As Compared to Previous Day			Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
IEX	143.85	58575000	0.90%	153.6	66817500	0.39%	0.59%	0.40%	LB	6.78%	14.07%	LB	
NTPC	261.3	96573000	0.54%	287.3	105750000	0.37%	0.79%	-0.22%	SC	9.95%	9.50%	LB	
POWERGRID	208.95	69012000	0.79%	230.95	85550400	0.32%	1.03%	-1.00%	sc	10.53%	23.96%	LB	
TATAPOWER	267.9	98060625	0.86%	333.65	112360500	0.58%	3.12%	2.02%	LB	24.54%	14.58%	LB	



Realty Stock	Realty Stock NOV - Expiry Day			As on Today			As Compared to Previous Day			Compared With Expiry Day			
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
DELTACORP	141.65	15855600	0.85%	136.9	17127400	0.29%	-0.26%	1.06%	LU	-3.35%	8.02%	SB	
DLF	625.85	41322600	0.89%	667.1	42188850	0.37%	2.65%	0.16%	sc	6.59%	2.10%	LB	
GODREJPROP	1876.7	3425700	0.73%	1923.95	3672700	0.46%	-0.32%	3.15%	SB	2.52%	7.21%	LB	
INDHOTEL	421.7	17756000	0.81%	441	18616000	0.41%	1.26%	0.39%	sc	4.58%	4.84%	LB	
OBEROIRLTY	1400.85	7270900	1.08%	1450.65	8538600	0.35%	0.23%	0.95%	LB	3.55%	17.44%	LB	
IT Stock NOV - Expiry Day		As on Today			As Compared to Previous Day			Compared With Expiry Day					
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
BSOFT	630.35	5577000	0.85%	660.05	5774000	0.64%	0.35%	4.64%	SC	4.71%	3.53%	LB	
COFORGE	5760.85	1108050	0.49%	5864.75	1136850	0.56%	1.41%	7.56%	sc	1.80%	2.60%	LB	
HCLTECH	1340.9	11961600	0.62%	1375.3	13539400	0.29%	0.82%	1.70%	LB	2.57%	13.19%	LB	
INFY	1455.15	25359200	0.78%	1488.5	27100800	0.40%	-0.18%	0.29%	SB	2.29%	6.87%	LB	
LTIM	5536.7	1361250	0.80%	5770.65	1566600	0.25%	1.09%	- 0.22%	sc	4.23%	15.09%	LB	
LTTS	4768.95	673000	0.71%	4944.5	636200	0.60%	0.11%	0.47%	LB	3.68%	-5.47%	SC	
MCX	3195.35	2094000	0.82%	3251.95	2734000	0.63%	2.21%	0.19%	LB	1.77%	30.56%	LB	
MPHASIS	2354.65	2220350	0.82%	2433.2	2399650	0.36%	0.25%	2.28%	sc	3.34%	8.08%	LB	
NAUKRI	4611	1491750	0.82%	4882.95	1546200	0.58%	2.89%	7.99%	LB	5.90%	3.65%	LB	
OFSS	4011	551000	1.02%	4212.95	675600	0.60%	1.98%	2.46%	LB	5.03%	22.61%	LB	
PERSISTENT	6399.95	2256475	- 1.15%	6527.05	2284650	-0.19%	0.97%	0.69%	SC	1.99%	1.25%	LB	
TCS	3487.6	12151125	0.76%	3642.9	11548250	0.30%	0.45%	0.28%	SC	4.45%	-4.96%	SC	
TECHM	1220.95	14790000	0.61%	1233.3	15749400	0.40%	0.65%	0.38%	SC	1.01%	6.49%	LB	
WIPRO	413.05	44664000	0.67%	420.6	54079500	0.42%	-0.47%	1.66%	SB	1.83%	21.08%	LB	
Telecom Stock	١	NOV - Expiry Day			As on Today			As Compared to Previous Day			Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
BHARTIARTL	1014.7	30432300	0.36%	1000.85	33353550	0.50%	0.06%	3.32%	SC	-1.36%	9.60%	SB	
IDEA	13.05	1674720000	1.53%	13.15	1822000000	0.76%	1.94%	0.94%	LB	0.77%	8.79%	LB	
INDUSTOWER	184.4	67136400	0.65%	191.95	74402200	0.60%	0.79%	0.35%	LB	4.09%	10.82%	LB	
TATACOMM	1705.55	7214500	0.16%	1707.05	7148500	0.41%	0.72%	2.04%	SC	0.09%	-0.91%	SC	
Textile Stock	extile Stock NOV - Expiry Day		As on Today			As Compared to Previous Day			Compared With Expiry Day				
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ABFRL	231.75	27796600	0.65%	234.45	30552600	0.23%	0.21%	0.41%	LB	1.17%	9.91%	LB	
PAGEIND	37259.4	131910	0.84%	37291.8	176610	0.29%	-0.12%	- 0.57%	LU	0.09%	33.89%	LB	
SRF	2367.4	3333375	0.70%	2431.75	4461000	0.57%	0.36%	2.91%	LB	2.72%	33.83%	LB	
TRENT	2787	3239600	0.34%	2881.4	3156400	0.59%	1.41%	3.06%	SC	3.39%	-2.57%	SC	



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